dabl

Automatic ML with a human in the loop

https://amueller.github.io/dabl

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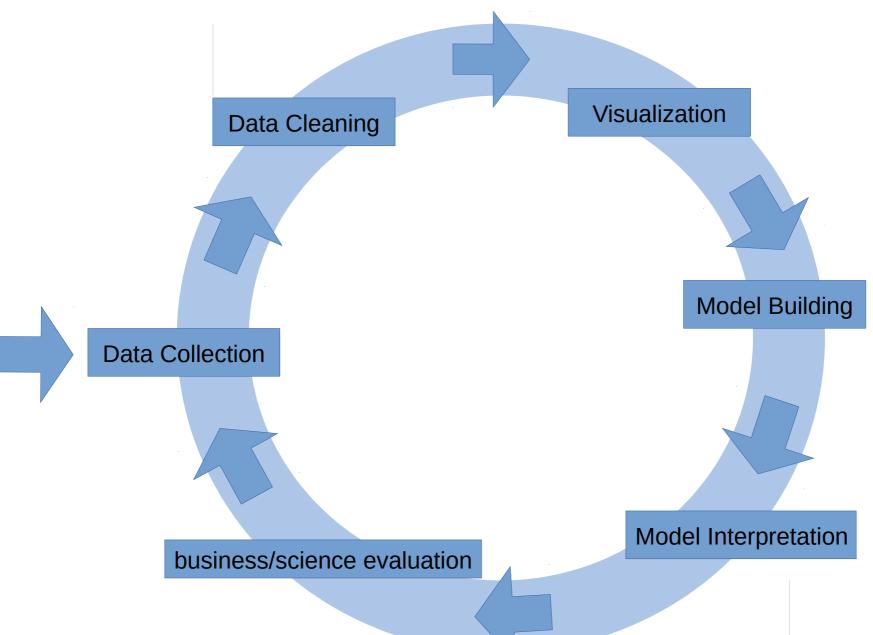








A real world ML workflow



ML with sklearn & pandas

```
import pandas as pd
import seaborn as sns
data = pd.read_csv("adult.csv", index_col=0)
cols = data.columns[data.dtypes != object].tolist() + ['income']
df = data.loc[:, cols].melt("income")
g = sns.FacetGrid(df, col='variable', hue='income',
                           sharey=False, sharex=False, col wrap=3)
g = g.map(sns.kdeplot, "value", shade=True)
g.axes[0].legend()
                                      variable = age
                                                        variable = education-num
                                                                             variable = capital-gain
                                                    1.2
                               0.035
                                                                       0.00008
                                             <=50K
                                            >50K
                                                    1.0
                               0.030
                                                                       0.00006
                               0.025
                                                    0.8
                               0.020
                                                    0.6
                                                                       0.00004
                               0.015
                                                    0.4
                               0.010
                                                                       0.00002
                                                    0.2
                               0.005
                                                                       0.00000
                               0.000
                                             80 100
                                                                              25000 50000 75000100000
                                    variable = capital-loss
                                                        variable = hours-per-week
                              0.0012
                                                    0.4
                              0.0010
                                                    0.3
                              0.0008
                              0.0006
                                                    0.2
                              0.0004
                                                    0.1
                              0.0002
                              0.0000
                                  0 1000 2000 3000 4000
                                                          25
                                                             50
                                                                 75
```

value

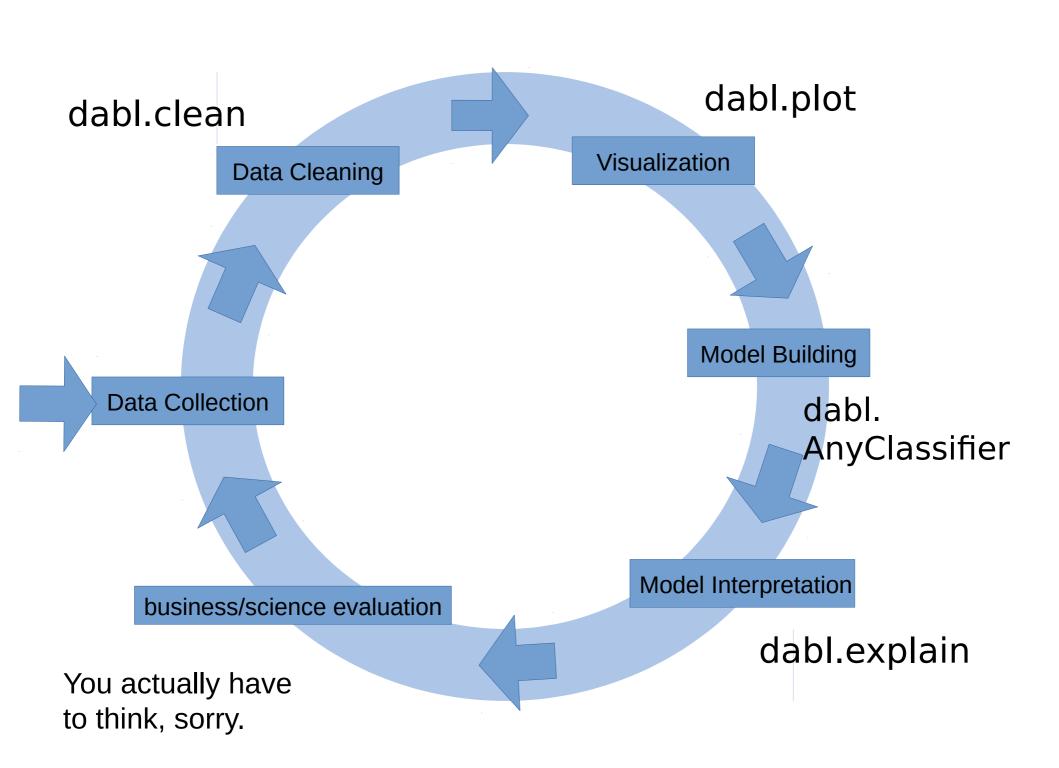
value

ML with sklearn & pandas

```
from sklearn.compose import ColumnTransformer
from sklearn.preprocessing import StandardScaler, OneHotEncoder
from sklearn.pipeline import Pipeline
from sklearn.impute import SimpleImputer
from sklearn.model selection import GridSearchCV
from sklearn.linear model import LogisticRegression
categorical columns = data features.dtypes == object
cont pipe = Pipeline([('scaler', StandardScaler()),
                      ('imputer', SimpleImputer(strategy='median', add indicator=True))])
cat pipe = Pipeline([('ohe', OneHotEncoder(handle unknown='ignore')),
                     ('imputer', SimpleImputer(strategy='most frequent', add indicator=True))])
pre = ColumnTransformer([('categorical', cat pipe, categorical columns),
                         ('continuous', cont pipe, ~categorical columns),
                        1)
model = Pipeline([('preprocessing', pre), ('clf', LogisticRegression())])
param grid = \{'clf C': np.logspace(-3, 3, 7)\}
grid search = GridSearchCV(model, param grid=param grid)
grid search.fit(X train, y train)
```

A NEW HOPE

data analysis baseline library A NEW HOPE



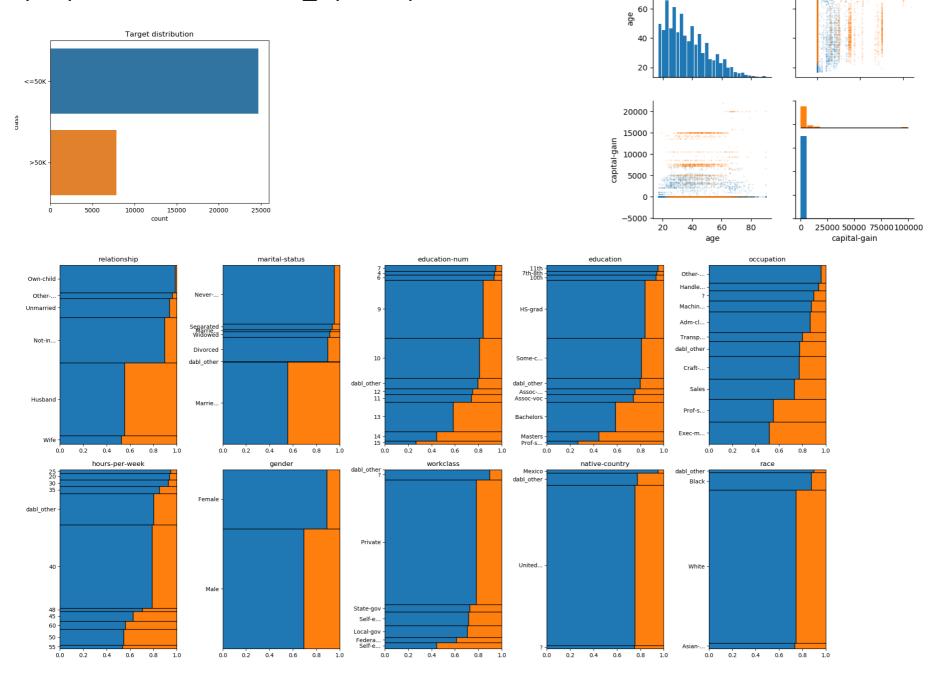
Data cleaning & preprocessing

dabl.clean

- Detect types (can overwrite)
- Detect Missing / rare values
- Detect ordinal vs categorical
- Detect near-constant
- Detect index



data = pd.read_csv("adult.csv", index_col=0)
plot(data, 'income', scatter_alpha=.1)

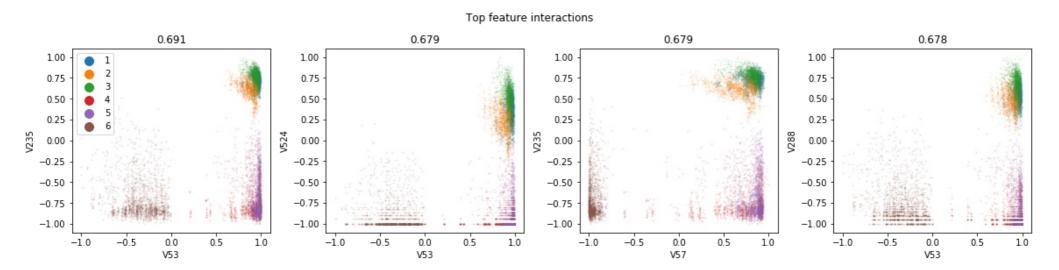


80

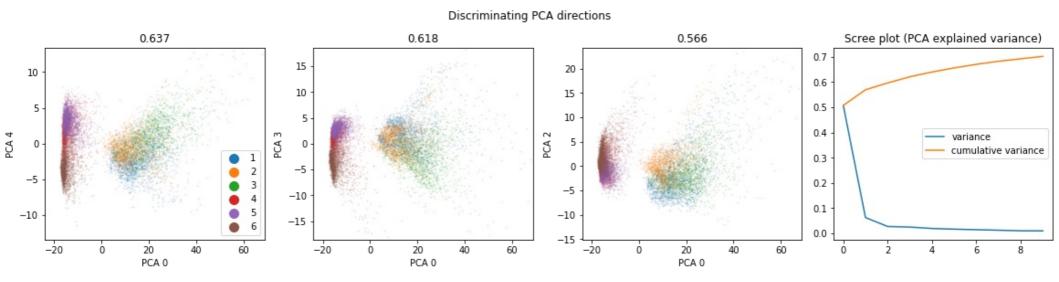
<=50K

>50K

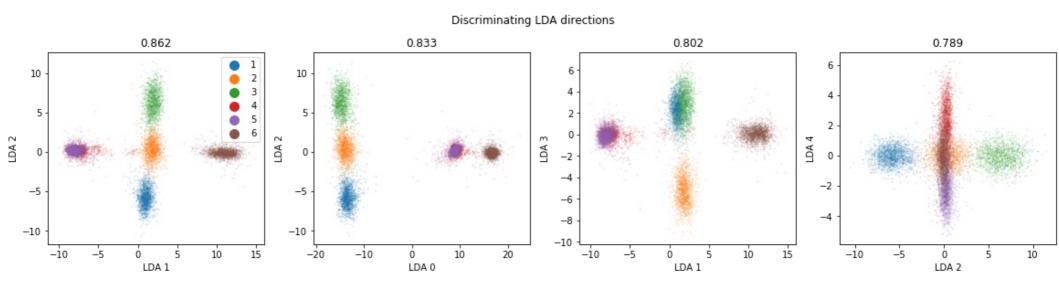
Pairwise Plots



Principal Component Analysis



Linear Discriminant Analysis



Preprocessing

```
X, y = ames df.drop('SalePrice', axis=1), ames df.SalePrice
ep = EasyPreprocessor().fit(X, y)
/home/andy/checkout/dabl/dabl/preprocessing.py:258: UserWarning: Discarding near-constant
'Land Slope', 'Condition 2', 'Roof Matl', 'Heating', 'Low Qual Fin SF', 'Kitchen AbvGr',
rea', 'Misc Val']
  near constant.index[near constant].tolist()))
ep.ct
ColumnTransformer(n jobs=None, remainder='drop', sparse threshold=0.1,
                  transformer weights=None,
                  transformers=[('continuous',
                                 Pipeline(memory=None,
                                           steps=[('simpleimputer',
                                                   SimpleImputer(add indicator=False,
                                                                 copy=True,
                                                                 fill value=None,
                                                                 missing values=nan,
                                                                 strategy='median',
                                                                 verbose=0)),
                                                  ('standardscaler',
                                                   StandardScaler(copy=True,
                                                                  with mean=True,
                                                                  with std=True))],...
```

Simple Prototypes

```
from dabl import SimpleClassifier
                                                               Either X, y
data = pd.read csv("adult.csv", index col=0)
                                                               Or dataframe, target col
SimpleClassifier().fit(data, target col='income') *
/home/andy/checkout/dabl/dabl/preprocessing.py:258: UserWarning: Discarding near-constant featur
  near constant.index[near constant].tolist()))
Running DummyClassifier(strategy='prior')
accuracy: 0.759 average precision: 0.241 fl macro: 0.432 recall macro: 0.500 roc auc: 0.500
=== new best DummyClassifier(strategy='prior') (using recall macro):
accuracy: 0.759 average precision: 0.241 fl macro: 0.432 recall macro: 0.500 roc auc: 0.500
Running GaussianNB()
accuracy: 0.407 average precision: 0.288 fl macro: 0.405 recall macro: 0.605 roc auc: 0.607
=== new best GaussianNB() (using recall macro):
accuracy: 0.407 average precision: 0.288 fl macro: 0.405 recall macro: 0.605 roc auc: 0.607
Running MultinomialNB()
accuracy: 0.831 average precision: 0.773 fl macro: 0.787 recall macro: 0.815 roc auc: 0.908
=== new best MultinomialNB() (using recall macro):
accuracy: 0.831 average precision: 0.773 fl macro: 0.787 recall macro: 0.815 roc auc: 0.908
Running DecisionTreeClassifier(class weight='balanced', max depth=1)
accuracy: 0.710 average precision: 0.417 fl macro: 0.682 recall macro: 0.759 roc auc: 0.759
Running DecisionTreeClassifier(class weight='balanced', max depth=5)
accuracy: 0.784 average precision: 0.711 fl macro: 0.750 recall macro: 0.811 roc auc: 0.894
Running DecisionTreeClassifier(class weight='balanced', min impurity decrease=0.01)
accuracy: 0.718 average precision: 0.561 fl macro: 0.693 recall macro: 0.779 roc auc: 0.848
Running LogisticRegression(C=0.1, class weight='balanced')
accuracy: 0.819 average precision: 0.789 fl macro: 0.783 recall macro: 0.832 roc auc: 0.915
=== new best LogisticRegression(C=0.1, class weight='balanced') (using recall macro):
accuracy: 0.819 average precision: 0.789 fl macro: 0.783 recall macro: 0.832 roc auc: 0.915
```

Automatic Model Search

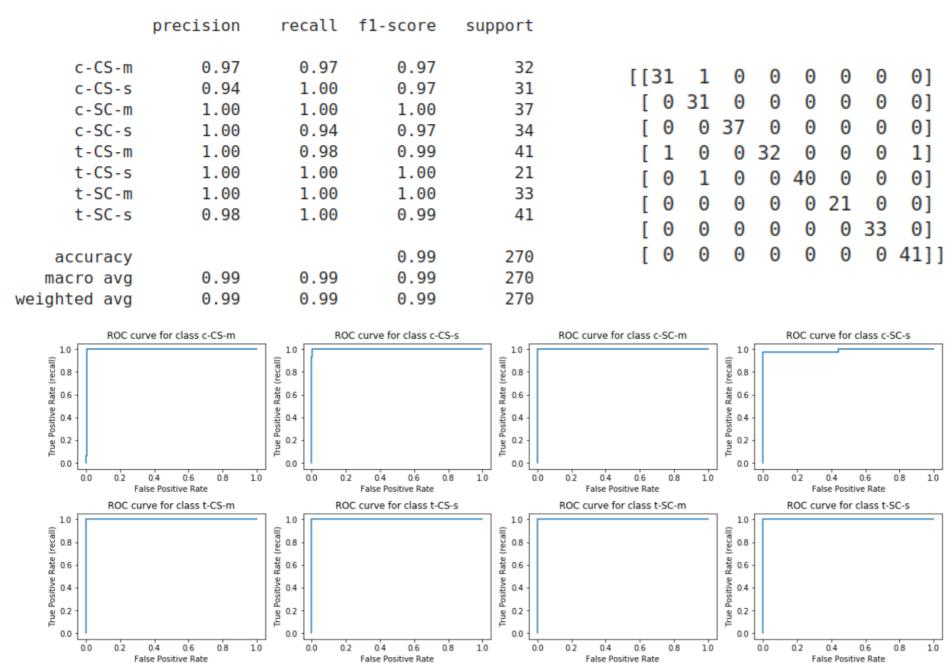
Successive Halving on a fixed, diverse portfolio:

```
from sklearn.model_selection import train_test_split
df_train, df_test = train_test_split(data)
ac = AnyClassifier().fit(df_train, target_col='target')
```

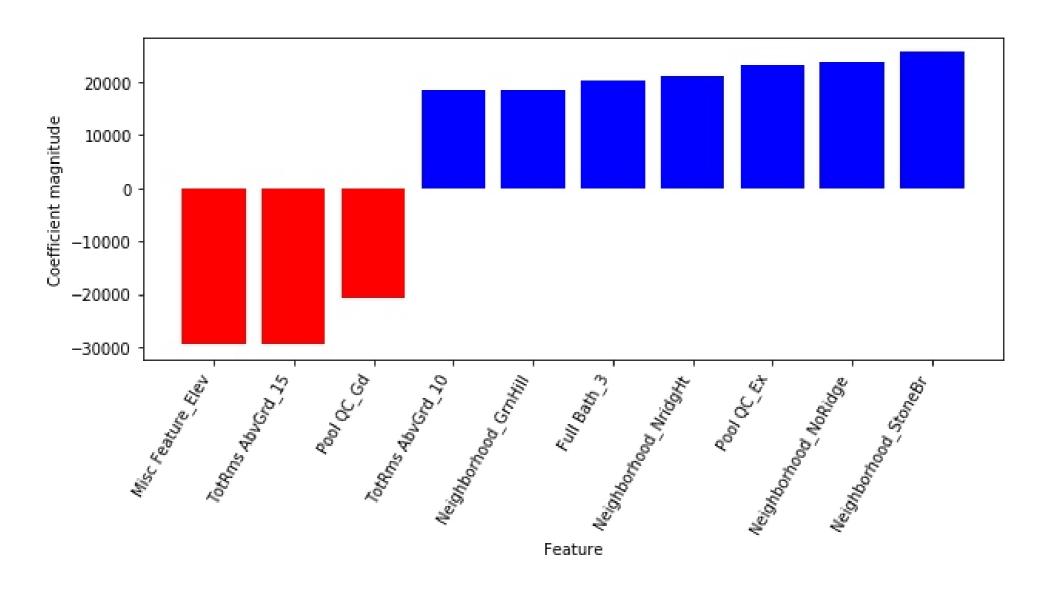
```
from sklearn.model_selection import train_test_split
df_train, df_test = train_test_split(data)
ac = AnyClassifier().fit(df_train, target_col='target')
```

```
import dabl
dabl.explain(ac, X_val=df_test, target_col='target')
```

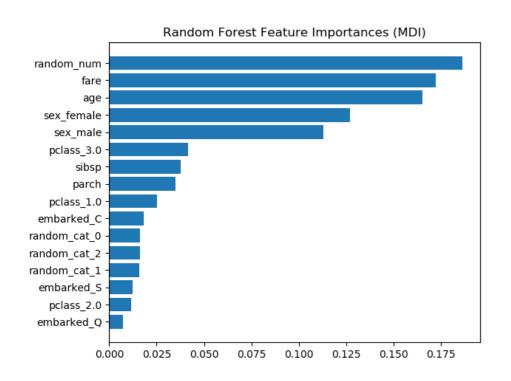
Metrics

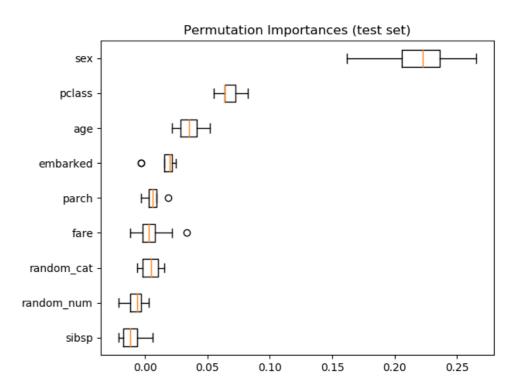


Coefficients / Feature importances

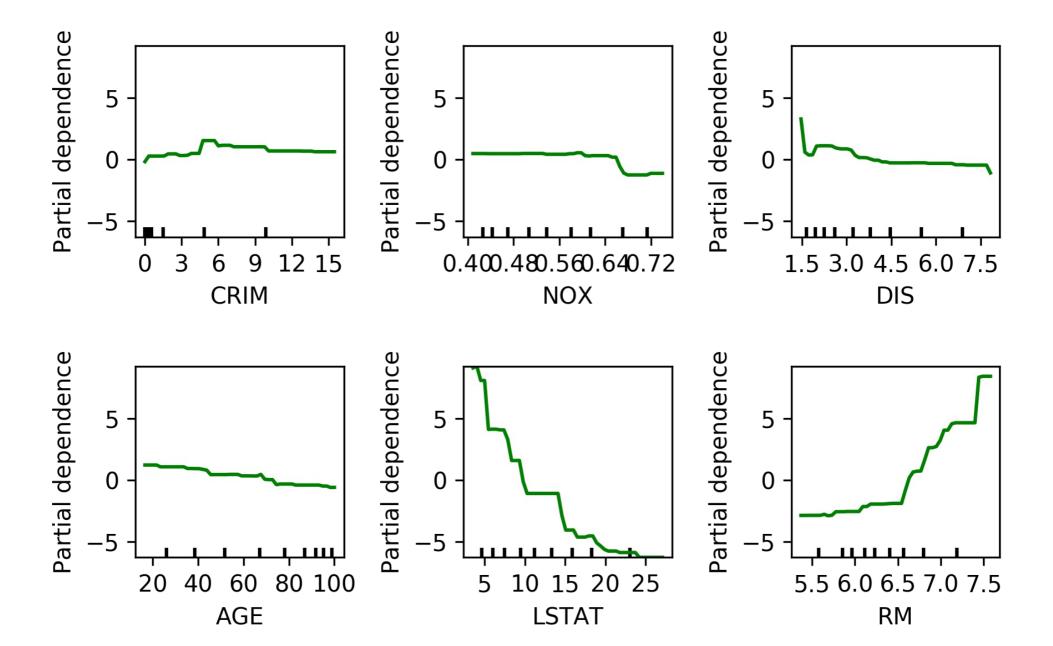


Permutation Importance





Partial Dependence Plots



\$ pip install dabl

https://amueller.github.io/dabl



amueller.github.io



@amuellerml



@amueller



andreas.mueller @columbia.com

